

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10473	10259	10366	10429	10536	10599	Neutral	Neutral	Neutral
Sensex	34733	34077	34405	34606	34934	35135	Neutral	Neutral	Neutral
Nifty Futures	10485	10251	10368	10438	10555	10625	Neutral	Neutral	Neutral
Bank Nifty	25396	24776	25086	25285	25595	25794	Neutral	Sell	Neutral
CNX IT	14539	14243	14391	14557	14705	14870	Sell	Neutral	Buy
CNX Midcap	16746	16338	16542	16674	16878	17010	Neutral	Sell	Neutral
CNX Small Cap	6025	5879	5952	5998	6071	6117	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34733.6	732.4	2.2
NIFTY	10472.5	237.9	2.3
MIDCAP	14286.2	337.9	2.4
SMLCAP	14159.4	359.0	2.6
BSEFMC	10973.2	295.3	2.8
AUTO	20419.7	787.0	4.0
POWER	1947.4	51.8	2.7
REALTY	1620.3	55.2	3.5
BSE IT	14299.1	-114.6	-0.8
BANKEKX	28429.0	677.3	2.4
OILGAS	13276.5	397.0	3.1
METAL	13088.5	482.7	3.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.42	86.04	-0.73
29-Oct-18 USD-INR	73.66	74.20	-0.72
29-Oct-18 GBP-INR	97.39	98.17	-0.79
29-Oct-18 JPY-INR	65.68	66.19	-0.77

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1531	307	78
BSE	2074	609	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4735	6057	(1322)
DII	4565	3278	1287

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

The last trading day of the week turned out to be fantastic for the Indian equity benchmarks, as they bounced back from the losses posted a day before, supported by rally seen in global markets. The markets made a gap-up opening and never looked back throughout the day, gaining strength to strength as investors continued hunt for fundamentally strong stocks. Domestic sentiments got boost with Federation of Indian Chambers of Commerce and Industry's (FICCI) latest quarterly survey report that the outlook for India's manufacturing sector is positive for July-September quarter (Q2) with higher production in manufacturing, even as the hiring outlook for the sector remains subdued. Besides, the survey report showed that exports to rise in the second quarter. Adding some comfort, Finance Minister Arun Jaitley said that the number of people filing tax returns in India is likely to double to 7.6 crore during 5 years of present government due to initiatives like rationalisation of tax structure, lowering of rates and anti-black money measures.

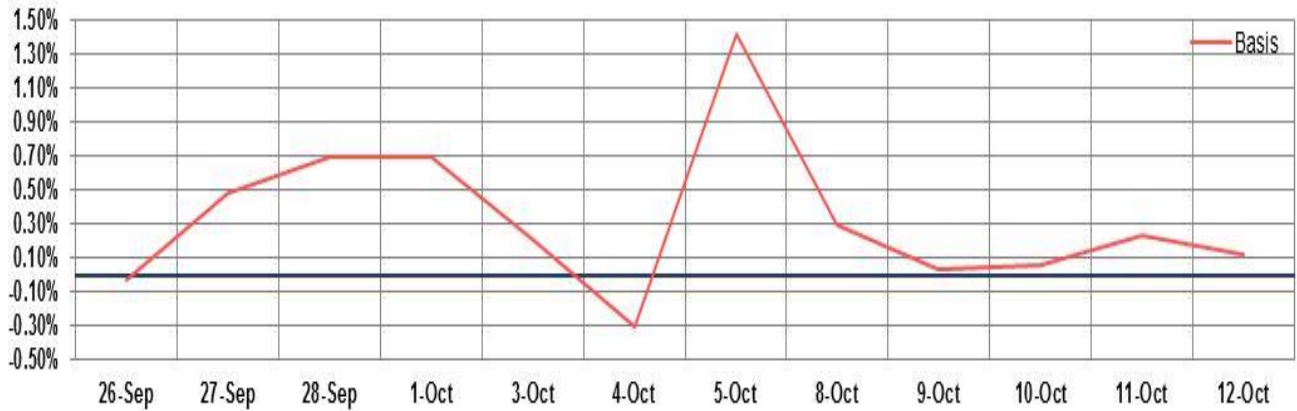
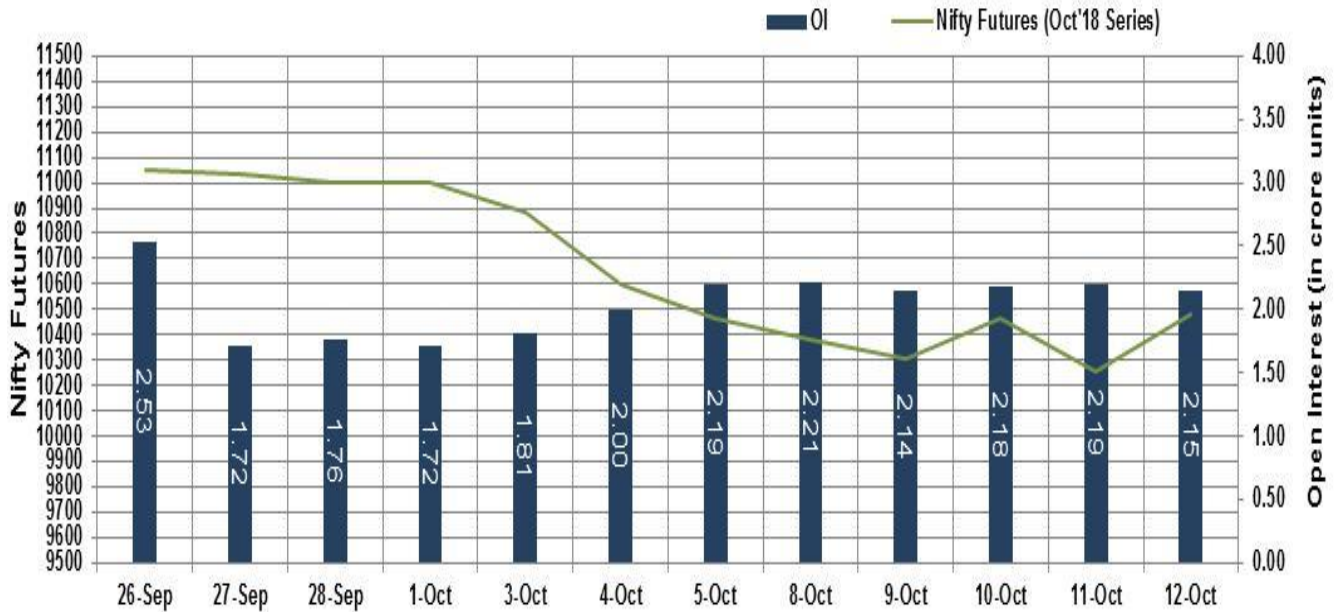
The street remained cheerful, with Commerce Minister Suresh Prabhu's statement that the new Industrial Policy is in sync with the challenges and opportunities for India with the fourth industrial revolution technologies and will place the country firmly in the global supply and value chains. Some support also came with a report that the rupee will appreciate from the current level due to sliding crude prices on the back of the downward revision of global growth forecast by the International Monetary Fund (IMF).

## Market Turnover & FII Derivative Data

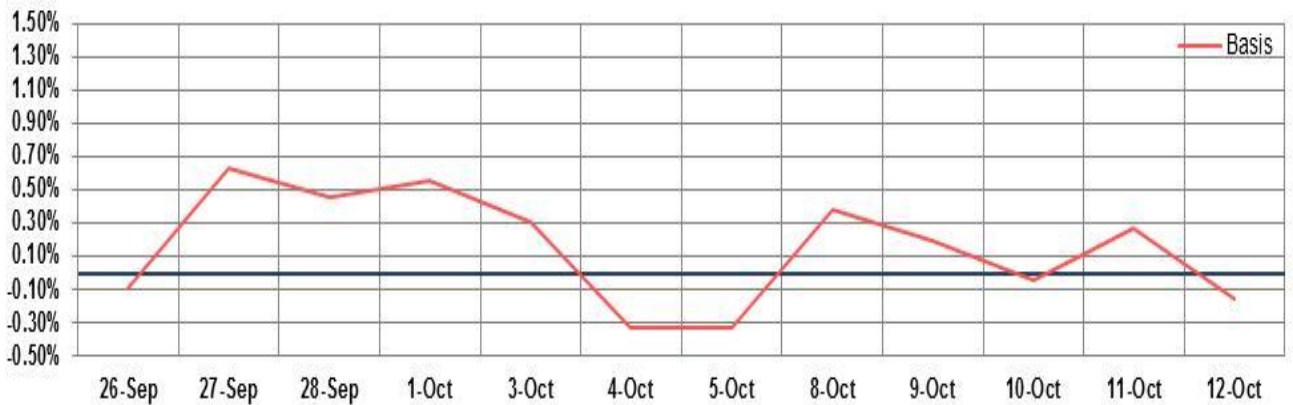
Market TO	Current	Previous	Net%
BSE CASH	3015	3368	(10)
NSE CASH	34134	38662	(12)
NSE FO	634995	1994265	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4886	4357	529
Ind. Options	70586	69326	1261
Stk. Futures	15725	15201	525
Stk. Options	7806	8025	(219)

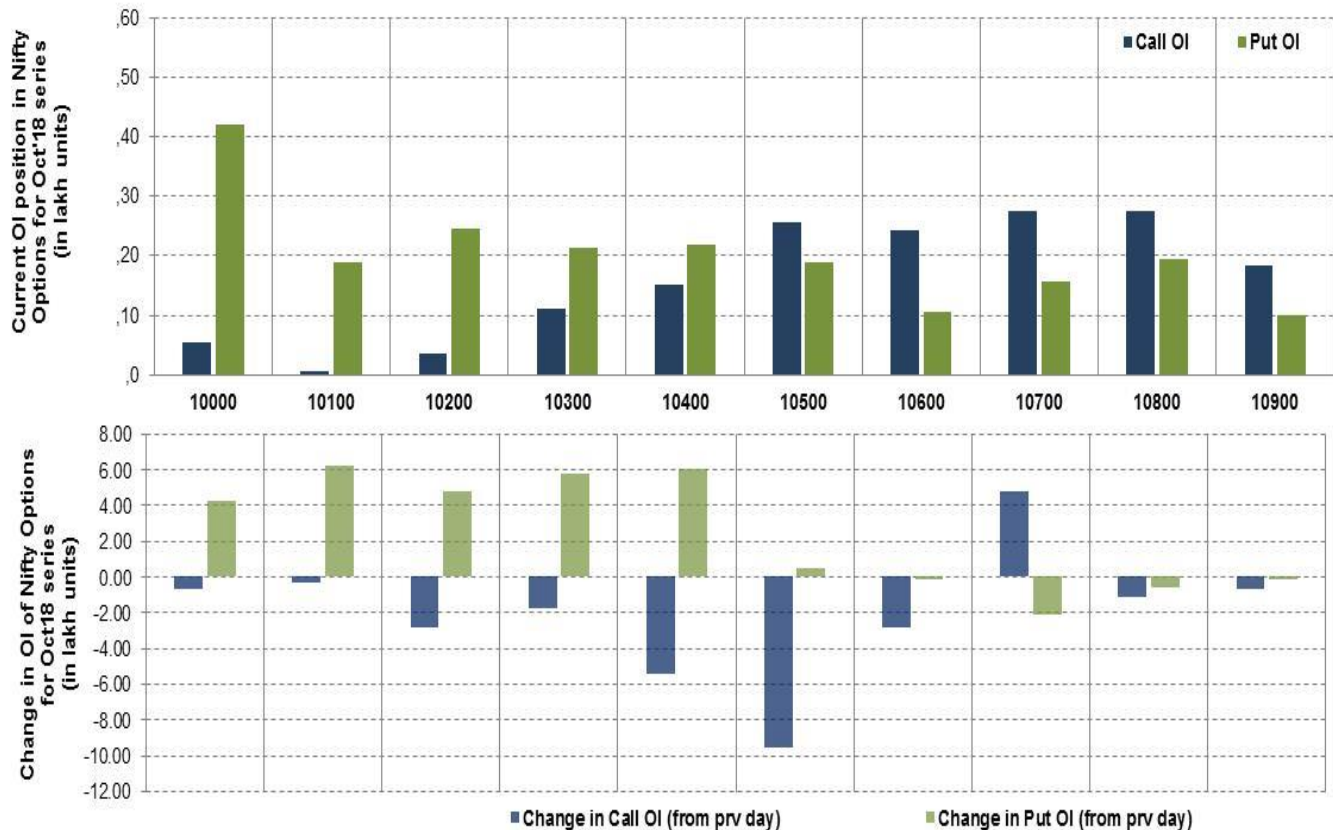
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,800 SP from the Oct month expiry was the most active call with a reduction of 0.11 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.75mn) and that for Puts was at 10,000 SP (4.20mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 12/10/18

Avg Avg



Nifty Cash prices have settled at 10472.50 up by 2.32 percent from the previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10400 and 10350 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	540,500	595,500	10.18	1777.65	3.30
COALINDIA	17,912,400	19,459,000	8.63	279.65	4.42
HEXAWARE	5,200,500	5,574,000	7.18	390.40	1.32
CHENNPETRO	1,008,000	1,077,000	6.85	259.70	4.68
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	16,552,800	15,643,800	-5.49	289.60	3.67
INFRATEL	6,125,100	5,756,200	-6.02	265.85	2.03
KSCL	1,185,000	1,108,500	-6.46	516.00	3.22
JINDALSTEL	30,258,000	27,855,000	-7.94	178.55	7.17
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,365,000	1,757,250	28.74	1050.05	-0.82
KTKBANK	16,146,000	18,931,500	17.25	98.40	-0.56
HCLTECH	7,550,200	8,231,300	9.02	989.30	-2.33
ICICIPRULI	3,893,500	4,223,700	8.48	319.75	-0.28
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UBL	1,350,300	1,337,700	-0.93	1175.50	-1.00
DRREDDY	4,032,250	3,987,000	-1.12	2455.10	-0.18
TECHM	14,964,000	14,731,200	-1.56	695.05	-0.06
MCX	4,095,700	3,924,900	-4.17	745.05	-0.44

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